

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
SPOT			SPOT						
EURUSD	1,205	-0,11	USDJPY	104,97	0,03	EURUSD	1,222	-1,39%	
EURGBP	0,8806	-0,25	USDGBP	0,731	-0,14	EURGBP	0,894	-1,50%	
EURJPY	126,46	-0,09	USDCHF	0,89725	0,05	EURJPY	126,2	0,20%	
EURCHF	1,081	-0,10				EURCHF	1,081	0,00%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,560	-0,336	-0,543	-0,528	-0,194	-0,511
USA	(0,00 / 0,25)	USD	0,120	0,161	0,202	0,223		0,311
JAPAN	- 0,10	JPY	-0,056	-0,054	-0,095	-0,068		
BANK OF ENGLAND	0,10	GBP	0,026	0,037	0,039	0,044		
SWITZERLAND	-0,75	CHF	-0,812	-0,792	-0,761	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,111	0,437	1,105			1,877
GREEK TREASURY		0,046	0,671	0,962	1,022	
GERMAN TREASURY	-0,723	-0,714	-0,493	-0,316	-0,270	-0,051
JAPANESE TREAS	-0,111	-0,102	0,054	0,279	0,475	0,671
U.K TREASURY	-0,091	-0,016	0,353	0,571	0,860	0,922
ESM TREASURY	-0,655	-0,596	-0,351	0,013	0,153	0,160

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,536	-0,509	-0,430	-0,331	-0,172	0,038	0,135	0,135
USD SWAP	0,175	0,262	0,545	0,837	1,152	1,432	1,556	1,635
JPY SWAP	-0,069	-0,060	-0,039	-0,003	0,074	0,230	0,361	0,508
GBP SWAP	0,011	0,179	0,307	0,418	0,564	0,708	0,764	0,769
CHF SWAP	-0,730	-0,668	-0,538	-0,394	-0,203	-0,003	0,070	-0,020

HELLENIC REPUBLIC BONDS

GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD
GGB 4,375%	8/22	2Y	106,78	-0,17	-3	-1	3M	100,07	-0,37
GGB 3,50%	01/23	3Y	107,23	-0,13	0	-1			
GGB 3,375%	02/25	5Y	113,46	0,03	0	-4			
GGB 1,875%	07/26	6Y	109,32	0,16	0	-3	6M	100,13	-0,31
GGB 2%	04/27	7Y	110,45	0,30	0	-2			
GGB 0,75%	06/31	10Y	99,89	0,76	0	-5			
GGB 1,875%	02/35	15Y	112,05	0,95	0	8	12M	100,21	-0,25
GGB 4%	01/37	17Y	143,96	1,01	0	2			
GGB 4,20%	01/42	22Y	157,11	1,13	0	4			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	76	-4	40	49	-1	67
10Y	125	6	65	72	13	102
15Y	128	2	53	56	-3	103

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,31	-0,25	-0,13	0,05	0,31	0,76	0,96	1,02

STOCK MARKETS-BOND FUTURES

STOCK MARKETS						BOND FUTURES			
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)		bond futures	PRICE		
ATHENS GENERAL INDEX	768	2,42	809	-5,09%					
DOW JONES	30.212	0,76	30.606	-1,29%		BUND	176,86		
S&P 500	3.774	1,61	3.756	0,47%		BOBL	135,12		
NASDAQ	13.403	2,55	12.888	4,00%		SCHATZ	112,29		
DAX	13.809	1,37	13.719	0,66%					
FTSE	6.521	0,84	6.461	0,93%		US LONG BOND	168,28		
NIKKEI	28.362	0,97	27.444	3,34%		US 10Y	136,98		
BRENT	57,49	2,02	51,8	10,98%		US 5Y	125,90		
GOLD \$	1.848	-0,68	1.899	-2,67%		US 2Y	110,49		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

